

Exhibit B

	CDO Issuer	Deal Name	CUSIP	Tranche	Original Face Value	Securitization Closing Date	CDO Closing Date	Acquisition Date	Means of Acquisition	Additional Assignments
1	Phoenix Light SF Limited	ABSHE 2006-HE1	04541GVL3	M1	\$15,000,000	2/6/2006	3/31/2008	11/21/2008	Asset Purchase Agreement with Greyhawk	From Harrier dated 2/13/2012 & From Kestrel dated 12/20/2012
2	Phoenix Light SF Limited	ABSHE 2006-HE1	04541GVL3	M1		2/6/2006	3/31/2008	6/24/2009	Asset Purchase Agreement with Kestrel	From Harrier dated 2/13/2012 & From Kestrel dated 12/20/2012
3	Phoenix Light SF Limited	ABSHE 2006-HE1	04541GVN9	M3	\$5,000,000	2/6/2006	3/31/2008	7/22/2009	Asset Purchase Agreement with Kestrel	From Harrier dated 2/13/2012 & From Kestrel dated 12/20/2012
4	Silver Elms CDO PLC	ABSHE 2006-HE2	04541GWL2	M5	\$5,000,000	3/24/2006	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
5	Silver Elms CDO PLC	ABSHE 2006-HE4	04544GAM1	M5	\$2,000,000	4/28/2006	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
6	Kleros Preferred Funding V PLC	ABSHE 2006-HE7	04544QAK3	M5	\$3,112,000	11/30/2006	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
7	Silver Elms CDO II Limited	BAYV 2006-B	07325NDX7	M4	\$4,278,000	4/7/2006	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
8	Silver Elms CDO II Limited	BAYV 2006-B	07325NDU3	M1	\$4,000,000	4/7/2006	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
9	Silver Elms CDO PLC	BAYV 2006-B	07325NDS8	2A3	\$4,000,000	4/7/2006	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
10	Silver Elms CDO II Limited	BAYV 2006-B	07325NDT6	2A4	\$7,000,000	4/7/2006	12/22/2006	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
11	C-BASS CBO XIV Ltd.	CBASS 2005-CB3	12489WLL6	B3	\$4,174,000	6/9/2005	9/22/2005	9/22/2005	Asset Purchase Agreement with WestLB	
12	C-BASS CBO XIV Ltd.	CBASS 2005-CB3	12489WLN2	B5	\$4,174,000	6/9/2005	9/22/2005	9/22/2005	Asset Purchase Agreement with WestLB	
13	C-BASS CBO XIV Ltd.	CBASS 2005-CB3	12489WLJ1	B1	\$5,635,000	6/9/2005	9/22/2005	9/22/2005	Asset Purchase Agreement with WestLB	

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14	C-BASS CBO XIV Ltd.	CBASS 2005-CB3	12489WLM4	B4	\$3,757,000	6/9/2005	9/22/2005	9/22/2005	Asset Purchase Agreement with WestLB	
15	C-BASS CBO XIV Ltd.	CBASS 2005-CB3	12489WLK8	B2	\$4,800,000	6/9/2005	9/22/2005	9/22/2005	Asset Purchase Agreement with WestLB	
16	C-BASS CBO XVII Ltd.	CBASS 2006-CB2	12498NAM5	B1	\$5,000,000	2/28/2006	10/17/2006	10/17/2006	Asset Purchase Agreement with WestLB	
17	C-BASS CBO XVII Ltd.	CBASS 2006-CB2	12498NAN3	B2	\$4,991,000	2/28/2006	10/17/2006	10/17/2006	Asset Purchase Agreement with WestLB	
18	C-BASS CBO XVII Ltd.	CBASS 2006-CB2	12498NAP8	B3	\$3,000,000	2/28/2006	10/17/2006	10/17/2006	Asset Purchase Agreement with WestLB	
19	C-BASS CBO XVII Ltd.	CBASS 2006-CB2	12498NAQ6	B4	\$3,000,000	2/28/2006	10/17/2006	10/17/2006	Asset Purchase Agreement with WestLB	
20	Phoenix Light SF Limited	CCMFC 2006-1	16678RFD4	B1	\$9,000,000	3/29/2006*	4/25/2007	9/22/2009	Asset Purchase Agreement with Kestrel	From Kestrel dated 2/14/2012 & From WestLB dated 2/13/2012
21	Silver Elms CDO II Limited	CCMFC 2006-1	16678RFD4	B1	\$3,000,000	3/29/2006*	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
22	Silver Elms CDO II Limited	CCMFC 2006-1	16678RFE2	B2	\$2,629,000	3/29/2006*	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 3/7/2012
23	Silver Elms CDO II Limited	CCMFC 2006-2	16678WAD8	B2	\$4,000,000	6/23/2006*	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 3/7/2012
24	Kleros Preferred Funding V PLC	CMALT 2006-A7	12566TAE7	1A5	\$11,293,871	12/21/2006	1/10/2007	1/11/2007	Market Purchase	
25	Kleros Preferred Funding V PLC	CMLTI 2006-AMC1	17309PAF3	M3	\$4,000,000	9/28/2006	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
26	Kleros Preferred Funding V PLC	CMLTI 2006-AMC1	17309PAG1	M4	\$6,000,000	9/28/2006	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
27	Kleros Preferred Funding V PLC	CMLTI 2006-NC2	17309TAJ7	M4	\$8,093,000	9/28/2006	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012

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28	Silver Elms CDO II Limited	CMLTI 2006-WF2	17309BAD9	A2E	\$5,000,000	5/31/2006	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
29	Silver Elms CDO II Limited	CMLTI 2006-WF2	17309BAF4	M1	\$7,900,000	5/31/2006	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
30	Kleros Preferred Funding V PLC	CMLTI 2007-AMC1	17311BAE3	M2	\$7,619,000	3/9/2007	1/10/2007	3/9/2007	Market Purchase	
31	Kleros Preferred Funding V PLC	CMLTI 2007-AMC1	17311BAF0	M3	\$4,000,000	3/9/2007	1/10/2007	3/9/2007	Market Purchase	
32	Silver Elms CDO II Limited	CMLTI 2007-WFH2	17312BAD4	A4	\$10,000,000	4/10/2007	4/25/2007	7/18/2007	Market Purchase	
33	C-BASS CBO XVII Ltd.	CSAB 2006-1	22943HAK2	M1	\$5,000,000	5/30/2006	10/17/2006	10/17/2006	Asset Purchase Agreement with WestLB	
34	Silver Elms CDO PLC	CSMC 2006-3	225470R70	1M1	\$10,000,000	3/30/2006	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
35	Silver Elms CDO II Limited	CSMC 2006-3	225470R70	1M1	\$3,000,000	3/30/2006	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 3/7/2012
36	Silver Elms CDO PLC	HEAT 2006-4	437084VW3	M6	\$2,700,000	5/1/2006	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
37	Phoenix Light SF Limited	HEAT 2006-7	43709NAE3	2A4	\$11,000,000	10/3/2006	3/31/2008	3/31/2008	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
38	Kleros Preferred Funding V PLC	HEAT 2006-7	43709NAM5	M6	\$4,000,000	10/3/2006	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
39	Silver Elms CDO PLC	MABS 2006-FRE1	57643LPS9	M3	\$2,000,000	2/24/2006	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
40	Silver Elms CDO PLC	MABS 2006-FRE1	57643LPT7	M4	\$1,000,000	2/24/2006	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
41	Silver Elms CDO PLC	MABS 2006-HE1	57643LQX7	M3	\$4,000,000	2/27/2006	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
42	Kleros Preferred Funding V PLC	MABS 2006-HE4	576449AJ1	M5	\$3,500,000	11/1/2006	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012

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43	Kleros Preferred Funding V PLC	MABS 2005-NC1	57643LGL4	M6	\$3,724,000	2/24/2006	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	
44	Kleros Preferred Funding V PLC	MABS 2006-NC3	55275RAL6	M6	\$7,451,000	12/28/2006	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
45	Silver Elms CDO PLC	MABS 2006-WMC3	55291KAH0	M3	\$6,000,000	12/28/2006	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
46	Kleros Preferred Funding V PLC	MABS 2006-WMC4	57645MAL6	M5	\$3,500,000	11/30/2006	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
47	Silver Elms CDO PLC	MARM 2006-OA1	576433H58	4A3	\$6,751,000	4/20/2006	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
48	Silver Elms CDO PLC	MLMI 2006-AR1	59020VAZ6	M3	\$3,750,000	4/27/2006	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
49	Kleros Preferred Funding V PLC	MLMI 2006-HE6	59023XAJ5/ BCC0UU539	M5	\$6,000,000	12/28/2006	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
50	Kleros Preferred Funding V PLC	MLMI 2006-HE6	59023XAK2/ BCC0UU547	M6	\$5,500,000	9/27/2006	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
51	Kleros Preferred Funding V PLC	MLMI 2006-RM4	59023QAK7	M5	\$3,068,000	9/27/2006	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
52	Kleros Preferred Funding V PLC	MLMI 2006-RM4	59023QAL5	M6	\$2,500,000	9/27/2006	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
53	Silver Elms CDO PLC	MLMI 2006-WMC2	59020U6T7	M6	\$4,000,000	3/1/2006	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
54	Kleros Preferred Funding V PLC	MSM 2006-12XS	61749EAE7	A4	\$8,000,000	9/29/2006	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
55	Phoenix Light SF Limited	MSM 2006-13ARX	61750PAC2	A3	\$11,514,000	9/29/2006	3/31/2008	3/31/2008	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
56	Phoenix Light SF Limited	MSM 2006-16AX	617487AD5	2A3	\$10,000,000	10/31/2006	3/31/2008	3/31/2008	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012

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57	Phoenix Light SF Limited	MSM 2006-6AR	61749CAA9	1A1	\$100,000,000	4/28/2006	3/31/2008	6/24/2009	Asset Purchase Agreement with Harrier	From Harrier dated 2/13/2012
58	Phoenix Light SF Limited	MSM 2006-9AR	61748JAE7	A5	\$10,000,000	7/31/2006	3/31/2008	3/31/2008	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
59	Blue Heron Funding VII Ltd.	MSM 2007-1XS	61752JAE0	2A3	\$5,000,000	1/31/2007	12/28/2005	1/31/2007	Market Purchase	
60	Blue Heron Funding VI Ltd.	MSM 2007-1XS	61752JAE0	2A3	\$5,000,000	1/31/2007	12/21/2005	1/31/2007	Market Purchase	
61	Phoenix Light SF Limited	MSM 2007-2AX	61751TAD1	2A3	\$6,106,000	1/31/3007	3/31/2008	3/31/2008	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
62	Phoenix Light SF Limited	MSM 2007-5AX	61751GAE7	2A4	\$20,300,000	2/28/2007	3/31/2008	9/8/2009	Asset Purchase Agreement with Harrier	From Harrier dated 2/13/2012
63	Phoenix Light SF Limited	MSM 2007-7AX	61754HAC6	2A2	\$30,000,000	4/30/2007	3/31/2008	6/24/2009	Asset Purchase Agreement with Kestrel	From WestLB dated 2/14/2012
64	C-BASS CBO XVII Ltd.	OWNIT 2006-3	69121PEF6	B2	\$8,917,000	4/13/2006	10/17/2006	10/17/2006	Asset Purchase Agreement with WestLB	
65	C-BASS CBO XVII Ltd.	OWNIT 2006-3	69121PEG4	B3	\$5,465,000	4/13/2006	10/17/2006	10/17/2006	Asset Purchase Agreement with WestLB	
66	C-BASS CBO XVII Ltd.	OWNIT 2006-3	69121PEE9	B1	\$4,355,000	4/13/2006	10/17/2006	10/17/2006	Asset Purchase Agreement with WestLB	
67	Silver Elms CDO PLC	OWNIT 2006-3	69121PEB5	M3	\$2,803,000	4/13/2006	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
68	Silver Elms CDO II Limited	OWNIT 2006-3	69121PEJ8	M6	\$2,225,000	4/13/2006	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 3/7/2012
69	C-BASS CBO XVII Ltd.	OWNIT 2006-4	69121QAN1	B2	\$6,000,000	6/26/2006	10/17/2006	10/17/2006	Asset Purchase Agreement with WestLB	
70	C-BASS CBO XVII Ltd.	OWNIT 2006-4	69121QAP6	B3	\$4,000,000	6/26/2006	10/17/2006	10/17/2006	Asset Purchase Agreement with WestLB	

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71	Silver Elms CDO II Limited	OWNIT 2006-4	69121QAG6	M2	\$10,000,000	6/26/2006	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
72	Silver Elms CDO II Limited	OWNIT 2006-4	69121QAH4	M3	\$10,320,000	6/26/2006	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 3/7/2012
73	Phoenix Light SF Limited	SURF 2006-AB2	84751VAE6	A2D	\$13,073,000	5/31/2006	3/31/2008	3/31/2008	39,538	From WestLB dated 2/13/2012
74	Silver Elms CDO II Limited	SURF 2006-BC2	84751PLR8	M2	\$4,500,000	3/30/2006	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 3/7/2012
75	Kleros Preferred Funding V PLC	SURF 2006-BC5	84751NAK0/BCC0U0NK7	M4	\$6,600,000	11/28/2006	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
76	C-BASS CBO XVII Ltd.	TBW 2006-4	872224AH3	A7	\$5,000,000	8/30/2006	10/17/2006	10/17/2006	Asset Purchase Agreement with WestLB	
77	Silver Elms CDO PLC	WAMU 2006-AR17	92925DAK6	B2	\$7,000,000	11/21/2006	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
78	Silver Elms CDO PLC	WMABS 2006-HE1	92925CEW8	M3	\$2,068,000	4/20/2006	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
79	C-BASS CBO XIV Ltd.	WMALT 2005-6	92922FZ92	B1	\$10,500,000	11/21/2006	9/22/2005	9/22/2005	Asset Purchase Agreement with WestLB	
80	C-BASS CBO XIV Ltd.	WMALT 2005-6	92922F2A5	B2	\$3,823,995	11/21/2006	9/22/2005	9/22/2005	Asset Purchase Agreement with WestLB	
81	C-BASS CBO XIV Ltd.	WMALT 2005-6	92922F2B3	B3	\$2,389,997	11/21/2006	9/22/2005	9/22/2005	Asset Purchase Agreement with WestLB	
82	C-BASS CBO XIV Ltd.	WMALT 2005-6	92922F2D9	B4	\$1,911,997	11/21/2006	9/22/2005	9/22/2005	Asset Purchase Agreement with WestLB	
83	C-BASS CBO XVII Ltd.	WMALT 2005-9	93934FFQ0	B1	\$3,781,000	10/27/2005	10/17/2006	10/17/2006	Asset Purchase Agreement with WestLB	
84	Kleros Preferred Funding V PLC	WMALT 2006-AR8	93935LAN8	LB1	\$7,000,000	9/28/2006	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012

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85	Silver Elms CDO PLC	WMALT 2006-AR9	939346AH5	B2	\$10,000,000	10/26/2006	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
86	Phoenix Light SF Limited	WMALT 2007-OA2	93935QAD9	1C	\$43,829,000	2/26/2007	3/31/2008	6/24/2009	Asset Purchase Agreement with Kestrel	From WestLB dated 2/14/2012

* Indicates private agreement with approximate date of closing based on Moody's assignment of ratings